

NBI Liquid Alternatives ETF

The summary of investment portfolio may change due to ongoing portfolio transactions of the investment fund. The Portfolio Top Holdings table includes the fund's 25 largest positions. For funds with fewer position than 25 positions in total, all positions are shown.

Asset Mix	% of Net Asset Value	Portfolio Top Holdings	% of Net Asset Value
Canadian T-Bills	2.9	Government of Canada, 4.46%, due July 18, 2024	2.9
Derivative Products	6.2	Currency Futures	31.8
Cash and Other Net Assets	90.9	Interest Rate Futures	61.6
		Commodity Futures	28.8
		Counterparty on Futures	(116.0)
		Cash and Other Net Assets	90.9
		Total Top Holdings (%)	100.0
		Total Net Asset Value	\$468.4 M

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